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AID Semester 2

## LAB EXCERCISE 4

1. Using QR decomposition find the eigenvalues of a random integer symmetric matrix of order 15 and verify the result using direct evaluation of eigenvalues.

```
A=randi([0,9],15,15);  
eig(A)
```

```
ans = 15x1 complex  
67.0020 + 0.0000i  
9.4079 + 4.6588i  
9.4079 - 4.6588i  
-2.0226 + 9.1917i  
-2.0226 - 9.1917i  
-9.5133 + 0.0000i  
2.4839 + 6.9090i  
2.4839 - 6.9090i  
-4.6354 + 5.0038i  
-4.6354 - 5.0038i  
7.4942 + 0.0000i  
5.8748 + 0.0000i  
-4.2129 + 0.0000i  
-1.5087 + 0.0000i  
1.3963 + 0.0000i  
:  
:
```

```
B=A;  
for i=1:10  
    [Q,R]=qr(B,0); %B=QR  
    B=R*Q;  
end  
diag(B)
```

```
ans = 15x1  
67.0020  
4.6970  
-3.1261  
8.5638  
-1.6480  
1.4488  
2.5318  
1.3245  
-1.5909  
-3.2889  
-0.0650  
-2.0117  
3.2752  
1.5746  
-1.6870
```

2. Generate a random integer 7 by 9 matrix A of rank 6.

```
A=randi([0,9],7,6)*randi([0,9],6,9)
```

```
A = 7x9
 122   163   143   86   122   168   116   114   87
 141   159   90    110   139   131   110   110   84
 120   186   169   109   132   183   135   86   117
 57    81    54    34    47    71    74    50    42
 88    120   93    69    80    121   107   52    82
 171   174   166   126   145   193   150   50    146
 192   185   164   130   162   168   143   70    133
```

(a) Verify the rank of A is 6

```
if (rank(A)-6)<1e-10
    disp("Rank of A is 6")
else
    disp("Rank of A is not 6")
end
```

```
Rank of A is 6
```

(b) Find the SVD of the matrix

```
[U,Z,V]=svd(A)
```

```
U = 15x15
 -0.2023   0.2025   -0.3838   -0.0464   0.0973   -0.0133   0.0019   -0.1555 ...
 -0.2192   -0.4246   0.0872   -0.3638   -0.0627   0.0028   0.6198   0.1632
 -0.2763   0.3240   0.3838   0.0215   0.1874   0.0507   0.2579   -0.1087
 -0.3257   -0.1771   0.2235   0.0075   -0.0795   0.1265   -0.0766   -0.6887
 -0.3219   -0.1294   0.0510   0.6105   -0.1765   0.0750   -0.1366   0.0821
 -0.2289   0.1615   -0.0446   -0.2902   -0.6090   0.4791   0.0289   0.1996
 -0.1811   0.0743   -0.0317   -0.2797   0.2592   0.4326   -0.4960   0.1600
 -0.2738   0.1050   0.4009   -0.1856   0.1596   -0.2162   -0.0472   -0.1055
 -0.2584   0.1869   -0.3285   -0.2336   -0.2600   -0.6246   -0.0918   0.0078
 -0.1977   -0.4919   -0.1213   -0.0624   -0.2330   -0.0880   -0.3200   -0.1659
 -0.2637   0.4180   -0.0020   0.3414   -0.2575   -0.0213   0.1624   0.0925
 -0.3507   -0.2974   0.0949   0.1849   0.1790   -0.1922   -0.1036   0.4725
 -0.2770   0.1022   -0.3975   -0.0925   0.3202   0.0328   0.0838   -0.1865
 -0.2094   0.1227   0.1913   -0.2090   0.1753   -0.0911   -0.2112   0.2889
 -0.2142   -0.1319   -0.3940   0.1841   0.3113   0.2599   0.2761   0.0452
 :
 :
```

```
Z = 15x15
 69.3072      0      0      0      0      0      0      0 ...
 0     18.9499      0      0      0      0      0      0
 0      0     17.7036      0      0      0      0      0
 0      0      0    15.1016      0      0      0      0
 0      0      0      0   13.9918      0      0      0
 0      0      0      0      0   12.8755      0      0
 0      0      0      0      0      0   11.5907      0
 0      0      0      0      0      0      0   9.0660
```

`Z=svd(A)`

Z = 15x1  
 69.3072  
 18.9499  
 17.7036  
 15.1016  
 13.9918  
 12.8755  
 11.5907  
 9.0660  
 7.5270  
 5.9898  
 5.7278  
 4.0939  
 2.6920  
 2.1150  
 0.1524  
 .

(c) Using SVD find an orthonormal basis for all the fundamental subspaces of the matrix A.

[U,Z,V]=svd(A)

```

U = 15x15
-0.2023   0.2025   -0.3838   -0.0464   0.0973   -0.0133   0.0019   -0.1555   ...
-0.2192   -0.4246   0.0872   -0.3638   -0.0627   0.0028   0.6198   0.1632
-0.2763   0.3240   0.3838   0.0215   0.1874   0.0507   0.2579   -0.1087
-0.3257   -0.1771   0.2235   0.0075   -0.0795   0.1265   -0.0766   -0.6887
-0.3219   -0.1294   0.0510   0.6105   -0.1765   0.0750   -0.1366   0.0821
-0.2289   0.1615   -0.0446   -0.2902   -0.6090   0.4791   0.0289   0.1996
-0.1811   0.0743   -0.0317   -0.2797   0.2592   0.4326   -0.4960   0.1600
-0.2738   0.1050   0.4009   -0.1856   0.1596   -0.2162   -0.0472   -0.1055

```

-0.2584	0.1869	-0.3285	-0.2336	-0.2600	-0.6246	-0.0918	0.0078
-0.1977	-0.4919	-0.1213	-0.0624	-0.2330	-0.0880	-0.3200	-0.1659
-0.2637	0.4180	-0.0020	0.3414	-0.2575	-0.0213	0.1624	0.0925
-0.3507	-0.2974	0.0949	0.1849	0.1790	-0.1922	-0.1036	0.4725
-0.2770	0.1022	-0.3975	-0.0925	0.3202	0.0328	0.0838	-0.1865
-0.2094	0.1227	0.1913	-0.2090	0.1753	-0.0911	-0.2112	0.2889
-0.2142	-0.1319	-0.3940	0.1841	0.3113	0.2599	0.2761	0.0452

Z = 15x15

V = 15x15

-0.3323	-0.4339	-0.3843	-0.1481	0.2097	-0.3737	0.0653	-0.3349
-0.3235	0.0692	0.2773	0.0577	-0.3540	-0.3628	-0.0209	0.0044
-0.1985	0.4234	-0.3265	-0.4600	-0.0596	-0.0499	-0.2985	0.3920
-0.2603	-0.0181	0.2562	0.0808	0.2368	0.1216	-0.1387	0.1433
-0.2746	0.2031	-0.3244	0.2006	-0.0812	0.6872	0.1566	-0.1585
-0.2571	-0.1825	-0.1913	-0.1402	0.1523	0.0694	-0.5511	-0.1265
-0.2048	-0.1151	0.2831	0.2339	0.1831	0.1448	-0.4458	-0.0237
-0.2700	0.2447	-0.2981	0.2188	-0.1328	-0.1947	0.2499	-0.3001
-0.2439	-0.4558	0.1146	0.0313	-0.5468	0.0796	0.0820	0.2402
-0.1836	-0.1162	0.0635	-0.5125	-0.2598	0.2603	0.1140	-0.0001
-0.2410	0.3286	0.3730	0.0005	-0.0361	0.0097	-0.0993	-0.4893
-0.2294	-0.0340	0.3023	-0.3781	0.5013	0.0913	0.4896	0.0511
-0.2524	0.3089	-0.0179	0.1907	0.1432	-0.2914	0.0952	0.3776
-0.3294	0.0656	0.1196	0.0541	-0.0880	0.0007	0.0758	0.0977
-0.2129	-0.2226	-0.1729	0.3850	0.2071	0.0894	0.1154	0.3606

r=rank(A)

r =  
15

```
CS=U(:,1:r)
```

**CS = 15x15**

-0.2023	0.2025	-0.3838	-0.0464	0.0973	-0.0133	0.0019	-0.1555	...
-0.2192	-0.4246	0.0872	-0.3638	-0.0627	0.0028	0.6198	0.1632	
-0.2763	0.3240	0.3838	0.0215	0.1874	0.0507	0.2579	-0.1087	
-0.3257	-0.1771	0.2235	0.0075	-0.0795	0.1265	-0.0766	-0.6887	
-0.3219	-0.1294	0.0510	0.6105	-0.1765	0.0750	-0.1366	0.0821	
-0.2289	0.1615	-0.0446	-0.2902	-0.6090	0.4791	0.0289	0.1996	
-0.1811	0.0743	-0.0317	-0.2797	0.2592	0.4326	-0.4960	0.1600	
-0.2738	0.1050	0.4009	-0.1856	0.1596	-0.2162	-0.0472	-0.1055	
-0.2584	0.1869	-0.3285	-0.2336	-0.2600	-0.6246	-0.0918	0.0078	

```

-0.1977 -0.4919 -0.1213 -0.0624 -0.2330 -0.0880 -0.3200 -0.1659
-0.2637 0.4180 -0.0020 0.3414 -0.2575 -0.0213 0.1624 0.0925
-0.3507 -0.2974 0.0949 0.1849 0.1790 -0.1922 -0.1036 0.4725
-0.2770 0.1022 -0.3975 -0.0925 0.3202 0.0328 0.0838 -0.1865
-0.2094 0.1227 0.1913 -0.2090 0.1753 -0.0911 -0.2112 0.2889
-0.2142 -0.1319 -0.3940 0.1841 0.3113 0.2599 0.2761 0.0452
.
.
```

```
RS=V(:,1:r)
```

```

RS = 15x15
-0.3323 -0.4339 -0.3843 -0.1481 0.2097 -0.3737 0.0653 -0.3349 ...
-0.3235 0.0692 0.2773 0.0577 -0.3540 -0.3628 -0.0209 0.0044
-0.1985 0.4234 -0.3265 -0.4600 -0.0596 -0.0499 -0.2985 0.3920
-0.2603 -0.0181 0.2562 0.0808 0.2368 0.1216 -0.1387 0.1433
-0.2746 0.2031 -0.3244 0.2006 -0.0812 0.6872 0.1566 -0.1585
-0.2571 -0.1825 -0.1913 -0.1402 0.1523 0.0694 -0.5511 -0.1265
-0.2048 -0.1151 0.2831 0.2339 0.1831 0.1448 -0.4458 -0.0237
-0.2700 0.2447 -0.2981 0.2188 -0.1328 -0.1947 0.2499 -0.3001
-0.2439 -0.4558 0.1146 0.0313 -0.5468 0.0796 0.0820 0.2402
-0.1836 -0.1162 0.0635 -0.5125 -0.2598 0.2603 0.1140 -0.0001
-0.2410 0.3286 0.3730 0.0005 -0.0361 0.0097 -0.0993 -0.4893
-0.2294 -0.0340 0.3023 -0.3781 0.5013 0.0913 0.4896 0.0511
-0.2524 0.3089 -0.0179 0.1907 0.1432 -0.2914 0.0952 0.3776
-0.3294 0.0656 0.1196 0.0541 -0.0880 0.0007 0.0758 0.0977
-0.2129 -0.2226 -0.1729 0.3850 0.2071 0.0894 0.1154 0.3606
.
```

```
NS=V(:,r+1:end)
```

```
NS =
```

```
15x0 empty double matrix
```

```
LNS=U(:,r+1:end)
```

```
LNS =
```

```
15x0 empty double matrix
```

```
%can also be done simply by:
```

```
CS=orth(A)
```

```

CS = 15x15
-0.2023 0.2025 -0.3838 -0.0464 0.0973 -0.0133 0.0019 -0.1555 ...
-0.2192 -0.4246 0.0872 -0.3638 -0.0627 0.0028 0.6198 0.1632
-0.2763 0.3240 0.3838 0.0215 0.1874 0.0507 0.2579 -0.1087
-0.3257 -0.1771 0.2235 0.0075 -0.0795 0.1265 -0.0766 -0.6887
-0.3219 -0.1294 0.0510 0.6105 -0.1765 0.0750 -0.1366 0.0821
-0.2289 0.1615 -0.0446 -0.2902 -0.6090 0.4791 0.0289 0.1996
-0.1811 0.0743 -0.0317 -0.2797 0.2592 0.4326 -0.4960 0.1600
-0.2738 0.1050 0.4009 -0.1856 0.1596 -0.2162 -0.0472 -0.1055
-0.2584 0.1869 -0.3285 -0.2336 -0.2600 -0.6246 -0.0918 0.0078
-0.1977 -0.4919 -0.1213 -0.0624 -0.2330 -0.0880 -0.3200 -0.1659
-0.2637 0.4180 -0.0020 0.3414 -0.2575 -0.0213 0.1624 0.0925
-0.3507 -0.2974 0.0949 0.1849 0.1790 -0.1922 -0.1036 0.4725
-0.2770 0.1022 -0.3975 -0.0925 0.3202 0.0328 0.0838 -0.1865
-0.2094 0.1227 0.1913 -0.2090 0.1753 -0.0911 -0.2112 0.2889
-0.2142 -0.1319 -0.3940 0.1841 0.3113 0.2599 0.2761 0.0452
.
```

```
RS=orth(A')
```

```
RS = 15x15
-0.3323 -0.4339 0.3843 -0.1481 -0.2097 -0.3737 0.0653 0.3349 ...
-0.3235 0.0692 -0.2773 0.0577 0.3540 -0.3628 -0.0209 -0.0044
-0.1985 0.4234 0.3265 -0.4600 0.0596 -0.0499 -0.2985 -0.3920
-0.2603 -0.0181 -0.2562 0.0808 -0.2368 0.1216 -0.1387 -0.1433
-0.2746 0.2031 0.3244 0.2006 0.0812 0.6872 0.1566 0.1585
-0.2571 -0.1825 0.1913 -0.1402 -0.1523 0.0694 -0.5511 0.1265
-0.2048 -0.1151 -0.2831 0.2339 -0.1831 0.1448 -0.4458 0.0237
-0.2700 0.2447 0.2981 0.2188 0.1328 -0.1947 0.2499 0.3001
-0.2439 -0.4558 -0.1146 0.0313 0.5468 0.0796 0.0820 -0.2402
-0.1836 -0.1162 -0.0635 -0.5125 0.2598 0.2603 0.1140 0.0001
-0.2410 0.3286 -0.3730 0.0005 0.0361 0.0097 -0.0993 0.4893
-0.2294 -0.0340 -0.3023 -0.3781 -0.5013 0.0913 0.4896 -0.0511
-0.2524 0.3089 0.0179 0.1907 -0.1432 -0.2914 0.0952 -0.3776
-0.3294 0.0656 -0.1196 0.0541 0.0880 0.0007 0.0758 -0.0977
-0.2129 -0.2226 0.1729 0.3850 -0.2071 0.0894 0.1154 -0.3606
:
```

```
NS=null(A)
```

```
NS =
```

```
15x0 empty double matrix
```

```
LNS=null(A')
```

```
LNS =
```

```
15x0 empty double matrix
```

(d) Verify the results obtained in (c) by checking the orthogonality of RS & NS and CS & LNS.

```
if norm(RS'*NS)<1e-10
    disp("Row Space is orthogonal to Null space")
else
    disp("Row Space is not orthonormal to Null space")
end
```

```
Row Space is orthogonal to Null space
```

```
if norm(CS'*LNS)<1e-10
    disp("CS is orthogonal to Left Null space")
else
    disp("Column Space is not orthonormal to Null Space")
end
```

```
CS is orthogonal to Left Null space
```

(e) Find the singular values of  $A$

Svalue=diag(Z)

```
Svalue = 15*x  
69.3072  
18.9499  
17.7036  
15.1016  
13.9918  
12.8755  
11.5907  
9.0660  
7.5270  
5.9898  
5.7278  
4.0939  
2.6920  
2.1150  
0.1524  
:  
:
```

(f) Find the sum of square of the singular values of  $A$  using Frobenious norm.

$ss = Z.^2$

sum(ss)

```
ans = 1x15
103 ×
4.8035    0.3591    0.3134    0.2281    0.1958    0.1658    0.1343    0.0822 ⋯
```

(g) Write a MATLAB code to obtain the singular values of  $A$  without using the command 'svd'.

```

ATA=A'*A;
singvals=sqrt(abs(eig(ATA)))

```

```

singvals = 15x1
0.1524
2.1150
2.6920
4.0939
5.7278
5.9898
7.5270
9.0660
11.5907
12.8755
13.9918
15.1016
17.7036
18.9499
69.3072
:

```

(h) Find the polar decomposition of the matrix

```

[U,Z,V]=svd(A);
Q=U*V'

```

```

Q = 15x15
0.4681 -0.2336 0.3493 0.2664 0.3064 -0.1500 -0.2247 0.0289 ...
0.3333 -0.0038 -0.2091 0.1504 0.0281 -0.2623 -0.1933 -0.0392
-0.2475 0.4747 -0.1209 0.2142 0.1116 -0.0577 0.0022 0.1838
0.2908 0.0329 -0.2610 0.3192 0.0614 0.0568 0.1706 0.2679
0.0977 0.1962 -0.1820 -0.0198 0.3006 -0.2103 0.7047 0.1096
-0.3436 0.0657 0.4931 -0.2334 0.3271 -0.0677 -0.0345 0.0316
-0.1473 -0.3123 0.1548 0.3779 0.1410 0.4955 0.2636 -0.1761
0.1096 -0.0710 0.0034 -0.3410 -0.2324 0.1204 0.1963 -0.2415
0.3133 0.3458 0.3500 -0.1798 -0.3512 0.0247 -0.0790 0.3930
0.2636 0.4297 -0.1733 -0.1201 0.0904 0.6494 -0.1508 -0.2422
-0.2819 0.1818 -0.1249 0.2109 0.2998 0.1216 -0.4016 0.2248
-0.0147 -0.0790 0.1617 0.4389 -0.4295 0.1714 0.0543 0.1557
0.1449 -0.1188 0.2153 -0.2115 0.2451 0.3336 0.1863 0.5296
0.1441 0.4465 0.4451 0.2744 0.0813 -0.1186 0.1622 -0.4493
0.2712 -0.1290 -0.1120 -0.2021 0.3811 0.0388 -0.1515 -0.1395
:

```

```

S=V*Z*V'

```

```

S = 15x15
18.7834 5.2010 3.4212 4.5424 3.9586 7.7930 2.8688 6.4085 ...
5.2010 14.4494 3.5193 3.7438 2.7390 3.8403 5.2549 6.1465
3.4212 3.5193 14.7339 2.4506 4.5488 4.3938 0.4587 4.3680
4.5424 3.7438 2.4506 9.6300 3.6239 3.6784 6.8779 2.7766
3.9586 2.7390 4.5488 3.6239 15.8712 4.2037 2.8825 6.7910
7.7930 3.8403 4.3938 3.6784 4.2037 12.6190 4.8237 2.9263
2.8688 5.2549 0.4587 6.8779 2.8825 4.8237 10.3606 1.7563
6.4085 6.1465 4.3680 2.7766 6.7910 2.9263 1.7563 13.2965
6.0462 6.6359 0.4028 4.4147 3.4563 3.4326 3.0574 2.5975
3.5686 4.2685 3.2857 2.6517 3.2971 3.6857 0.8477 1.6643
1.8763 7.1564 2.3992 5.7264 4.2873 3.1314 3.8796 4.2835
5.0370 3.8349 2.1281 5.2843 2.5394 2.4969 2.7952 1.8855

```

3.8188	6.3584	4.7594	5.3418	3.6531	2.7394	1.8384	5.9605
5.8664	7.6419	4.0741	5.7708	6.1355	4.6632	3.9414	5.2119
5.6494	3.4810	-0.1974	3.8544	5.2321	4.2762	3.7135	3.8328

check=Q\*S

check = 15x15

(i) Find  $A^+$ , the pseudo-inverse of  $A$  and show the decomposition of it

```
zplus=pinv(Z)
```

$$Aplus = V^* zplus * U'$$

```

Aplus = 15x15
  0.0768  0.0121 -0.1090 -0.0668  0.1627  0.0374 -0.0359  0.2643 ...
 -0.1273  0.1016  0.6123  0.5379 -0.8553 -0.5093  0.0641 -1.6700
  0.0666 -0.0731 -0.1050 -0.1163  0.1299  0.1655 -0.0549  0.2953
 -0.1267  0.1744  0.8858  0.9283 -1.4068 -0.8144  0.2045 -2.6406
  0.0116  0.0612  0.1442  0.0954 -0.1496 -0.1279  0.0413 -0.4022
 -0.0780  0.0150  0.1959  0.1736 -0.3532 -0.2005  0.0936 -0.5615
  0.0700 -0.1042 -0.6415 -0.6235  1.0854  0.5364 -0.0757  1.8271
 -0.0487 -0.0058  0.0298  0.0741 -0.0538 -0.0161 -0.0011 -0.1086

```

```

0.1120 -0.0315 -0.3087 -0.3607 0.4868 0.3135 -0.0858 0.9128
-0.0110 0.0168 -0.1351 -0.1168 0.2361 0.1359 0.0423 0.4059
0.1806 -0.1602 -0.3348 -0.3519 0.5437 0.4048 -0.1419 1.1951
-0.0001 0.0174 -0.0310 -0.1111 0.0881 0.0658 -0.0369 0.2285
0.1138 0.0121 -0.4353 -0.5710 0.7723 0.3077 -0.0028 1.3352
-0.1574 -0.0018 -0.0921 0.1460 -0.0871 -0.0283 0.0270 -0.0825
0.0391 -0.1205 -0.0286 -0.0612 0.0571 0.1575 -0.0961 0.2232
:
:
```

```
check=pinv(A)
```

```

check = 15x15
0.0768 0.0121 -0.1090 -0.0668 0.1627 0.0374 -0.0359 0.2643 ...
-0.1273 0.1016 0.6123 0.5379 -0.8553 -0.5093 0.0641 -1.6700
0.0666 -0.0731 -0.1050 -0.1163 0.1299 0.1655 -0.0549 0.2953
-0.1267 0.1744 0.8858 0.9283 -1.4068 -0.8144 0.2045 -2.6406
0.0116 0.0612 0.1442 0.0954 -0.1496 -0.1279 0.0413 -0.4022
-0.0780 0.0150 0.1959 0.1736 -0.3532 -0.2005 0.0936 -0.5615
0.0700 -0.1042 -0.6415 -0.6235 1.0854 0.5364 -0.0757 1.8271
-0.0487 -0.0058 0.0298 0.0741 -0.0538 -0.0161 -0.0011 -0.1086
0.1120 -0.0315 -0.3087 -0.3607 0.4868 0.3135 -0.0858 0.9128
-0.0110 0.0168 -0.1351 -0.1168 0.2361 0.1359 0.0423 0.4059
0.1806 -0.1602 -0.3348 -0.3519 0.5437 0.4048 -0.1419 1.1951
-0.0001 0.0174 -0.0310 -0.1111 0.0881 0.0658 -0.0369 0.2285
0.1138 0.0121 -0.4353 -0.5710 0.7723 0.3077 -0.0028 1.3352
-0.1574 -0.0018 -0.0921 0.1460 -0.0871 -0.0283 0.0270 -0.0825
0.0391 -0.1205 -0.0286 -0.0612 0.0571 0.1575 -0.0961 0.2232
:
:
```

3. Find the polar decomposition ( $A=QS$ ) of the matrix  $\begin{pmatrix} 9 & 3 \\ 4 & 5 \end{pmatrix}$ . Verify that  $Q$  is an orthogonal matrix and using the graph of the surface  $\Phi(\Phi)=\Phi^T\Phi$ , verify that  $S$  is a positive definite matrix.

```

A=[9 3 ; 4 5];
[U,Z,V]=svd(A);
Q=U*V';
S=V*Z*V';
disp(S);

```

```
9.2621 3.3486
3.3486 4.7736
```

```
check=Q*S
```

```

check = 2x2
9.0000 3.0000
4.0000 5.0000

```

```
ocheck=Q'*Q
```

```

ocheck = 2x2
1.0000 0
0 1.0000

```

```

if norm(ocheck - eye(size(Q)))<1e-10
    disp("Q is orthogonal")
else
    disp("Q is not orthogonal")

```

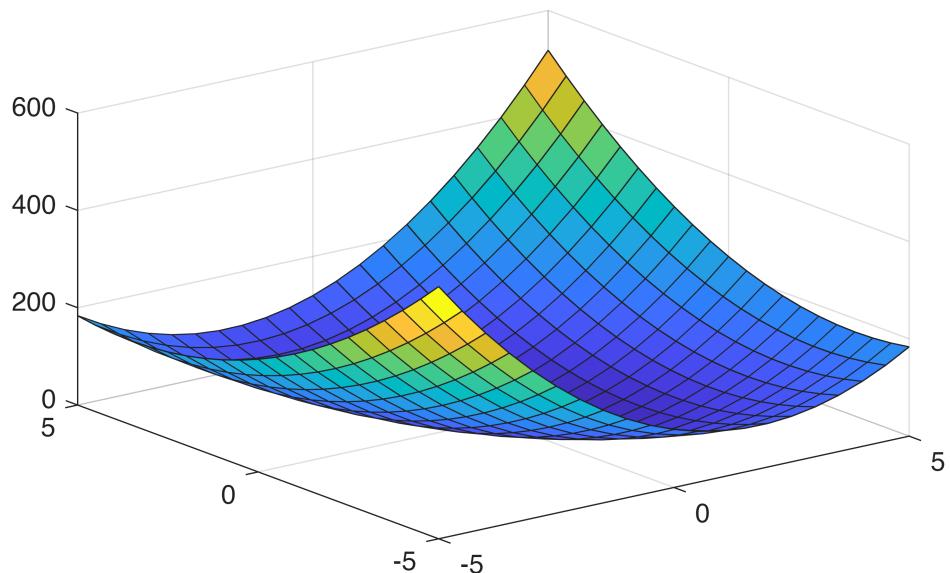
```
end
```

Q is orthogonal

```
if norm(S-S')<1e-10
    disp("S is symmetric")
else
    disp("S is NOT symmetric")
end
```

S is symmetric

```
[x,y]=meshgrid(-5:0.5:5);
f=S(1,1)*x.^2+2*S(1,2)*x.*y+S(2,2)*y.^2;
surf(x,y,f)
```



4. Using QR decomposition find the eigenvalues of the following matrices using 50 iterations in MATLAB.

(a) 4th order Pascal's matrix

```
A=pascal(4);
B=A;
for i=1:50
    [Q,R]=qr(B);
    B=R*Q;
end
diag(B)
```

```
ans = 4x1
26.3047
2.2034
0.4538
```

```
0.0380
```

```
eig(A)
```

```
ans = 4x1  
0.0380  
0.4538  
2.2034  
26.3047
```

(b) A=[ 1 2 1 ; 2 1 3 ; 5 7 0 ]

```
A=[1 2 1; 2 1 3; 5 7 0];  
B=A;  
for i=1:50  
    [Q,R]=qr(B);  
    B=R*Q;  
end  
diag(B)
```

```
ans = 3x1  
6.7166  
-4.0559  
-0.6607
```

```
eig(A)
```

```
ans = 3x1  
6.7166  
-0.6607  
-4.0559
```

(c) B=[ 1 -1 0 0 ; -1 2 -1 0 ; 0 -1 2 -1 ; 0 0 -1 2 ]

```
A=[1 -1 0 0 ; -1 2 -1 0 ; 0 -1 2 -1 ; 0 0 -1 2];  
B=A;  
for i=1:50  
    [Q,R]=qr(B);  
    B=R*Q;  
end  
  
diag(B)
```

```
ans = 4x1  
3.5321  
2.3473  
1.0000  
0.1206
```

```
eig(A)
```

```
ans = 4x1  
0.1206  
1.0000  
2.3473
```

3.5321

(d) a random 50 by 50 matrix

```
A=randi([0,9],50,50);
B=A;
for i=1:50
    [Q,R]=qr(B);
    B=R*Q;
end
diag(B)
```

```
ans = 50x1
228.5256
-9.1863
-10.5138
11.6267
9.0137
12.9442
10.0300
-9.8861
-4.5575
-6.8948
-16.0292
-13.9743
-14.5659
13.7499
7.3142
:
:
```

```
eig(A)
```

```
ans = 50x1 complex
10^2 ×
2.2853 + 0.0000i
-0.1458 + 0.1510i
-0.1458 - 0.1510i
-0.0605 + 0.1891i
-0.0605 - 0.1891i
0.1396 + 0.1535i
0.1396 - 0.1535i
0.1907 + 0.0618i
0.1907 - 0.0618i
-0.2047 + 0.0000i
-0.1585 + 0.0991i
-0.1585 - 0.0991i
-0.0749 + 0.1407i
-0.0749 - 0.1407i
-0.1704 + 0.0000i
:
:
```

5. Find the polar decomposition of the matrix:  $\Phi = [3 \ 3; -1 \ 1]$ .

```
A=[3 3;-1 1]
```

```
A = 2×2
```

```
3      3
-1      1
```

```
[U,Z,V]=svd(A);
Q=U*V';
S=V*Z*V';
disp(S);
```

```
2.8284    1.4142
1.4142    2.8284
```

```
check=Q*S
```

```
check = 2x2
 3.0000    3.0000
 -1.0000   1.0000
```

6. Generate a square matrix A of order 9 and rank 9. Find the polar decomposition A=QS of this matrix. Verify that the matrix S is positive definite.

```
A=randi([0,9],9,9);
[U,Z,V]=svd(A);
Q=U*V';
S=V*Z*V';
disp(S);
```

```
10.3520    5.6081    5.1806    1.5180    1.2675    4.9236    3.8037    3.3594    1.6252
 5.6081   11.5774    6.8970    3.2599    7.1003    7.6977    7.3782    2.1403    2.5749
 5.1806    6.8970    9.1268    3.0596    2.8661    6.1257    5.5703    5.1150    5.2917
 1.5180    3.2599    3.0596   11.7416    4.3688    6.5943    3.1696    5.8939    6.4410
 1.2675    7.1003    2.8661    4.3688   10.1252    6.0305    5.6587    3.4540    2.4171
 4.9236    7.6977    6.1257    6.5943    6.0305    9.7767    6.0049    4.6872    3.5377
 3.8037    7.3782    5.5703    3.1696    5.6587    6.0049    9.7152   -0.4480    2.0870
 3.3594    2.1403    5.1150    5.8939    3.4540    4.6872   -0.4480   11.0487    4.2495
 1.6252    2.5749    5.2917    6.4410    2.4171    3.5377    2.0870    4.2495   10.3667
```

```
check=Q*S
```

```
check = 9x9
 5.0000    6.0000    7.0000    2.0000    4.0000    5.0000    2.0000    8.0000    ...
 9.0000    9.0000    8.0000    4.0000    3.0000    7.0000    6.0000    4.0000
 3.0000    4.0000    5.0000    8.0000    5.0000    7.0000    5.0000    7.0000
 0.0000    9.0000    7.0000    6.0000    8.0000    7.0000    9.0000    1.0000
 2.0000   -0.0000    3.0000    9.0000    1.0000    3.0000   -0.0000    6.0000
 3.0000    6.0000    2.0000    2.0000    8.0000    4.0000    5.0000    2.0000
 3.0000    8.0000    3.0000    8.0000    8.0000    9.0000    5.0000    4.0000
 2.0000    2.0000    5.0000    6.0000    3.0000    5.0000   -0.0000    8.0000
 9.0000    9.0000    8.0000    2.0000    4.0000    8.0000    9.0000    1.0000
```

```
eigS=eig(S);
if all(eigS>0)
    disp("S is positive definite")
else
    disp("S is NOT Positive definite")
end
```

S is positive definite

7. Generate a square matrix A of order 9 and rank 7. Find the polar decomposition  $A=QS$  of this matrix. Verify that the matrix S is not positive definite but is positive semi-definite.

```
A=randi([0,9],9,7)*randi([0,9],7,9);  
rank(A)
```

ans = 7

```
[U,Z,V]=svd(A)
```

U = 9x9  
-0.3476 0.6542 -0.2936 0.3088 0.1714 -0.0664 0.4725 -0.0411 ...  
-0.3403 -0.0421 -0.2483 -0.1695 -0.0185 0.8476 -0.1614 -0.0677  
-0.2215 0.3736 0.3510 -0.0475 -0.3974 0.0990 -0.1713 -0.3586  
-0.3955 -0.0731 0.5618 0.2339 0.2095 0.1304 0.0236 0.6311  
-0.4289 0.1137 -0.3479 -0.2160 0.1776 -0.4007 -0.6399 0.1731  
-0.2778 -0.0103 0.3201 -0.7479 0.1833 -0.1649 0.3445 -0.1924  
-0.2146 -0.3058 0.1712 0.3953 0.5153 -0.0421 -0.1382 -0.6229  
-0.3895 -0.2122 0.0855 0.2366 -0.6544 -0.2387 -0.0085 -0.0945  
-0.3146 -0.5232 -0.3915 -0.0260 -0.0980 -0.0611 0.4165 0.0536

Z = 9x9  
 $10^3 \times$   
1.3999 0 0 0 0 0 0 0 ...  
0 0.1684 0 0 0 0 0 0 0  
0 0 0.0607 0 0 0 0 0 0  
0 0 0 0.0430 0 0 0 0 0  
0 0 0 0 0.0297 0 0 0 0  
0 0 0 0 0 0.0175 0 0 0  
0 0 0 0 0 0 0.0030 0 0  
0 0 0 0 0 0 0 0 0.0000  
0 0 0 0 0 0 0 0 0

V = 9x9  
-0.3241 -0.1690 -0.4474 -0.5021 -0.2040 -0.4077 0.1277 -0.4327 ...  
-0.3245 0.1959 -0.2144 -0.1688 0.3708 0.2233 -0.4806 0.1272  
-0.3021 -0.4628 -0.0198 0.3621 0.2059 -0.5168 0.1362 0.4566  
-0.3352 0.1725 -0.1103 0.0958 -0.8004 0.1400 -0.0934 0.4082  
-0.2922 -0.1728 -0.5222 0.1236 0.2638 0.4595 0.0812 0.0839  
-0.3217 0.7370 0.1105 -0.0462 0.2439 -0.3714 0.1272 0.1255  
-0.4363 -0.2671 0.5095 0.0106 -0.0354 -0.0187 -0.5471 -0.2733  
-0.3028 -0.1532 0.4401 -0.4798 0.0792 0.3446 0.5321 0.1973  
-0.3394 0.1459 0.0560 0.5756 -0.0359 0.1706 0.3466 -0.5338

```
Q=U*V';  
S=V*Z*V';  
disp(S);
```

179.0305	147.0861	145.4219	151.9111	144.1328	124.1860	191.6204	137.4102	135.0143
147.0861	163.5310	119.6215	150.5822	137.4895	170.3880	183.0033	131.6810	153.8520
145.4219	119.6215	175.4549	123.7360	137.0529	82.6312	204.5964	129.5668	139.4325
151.9111	150.5822	123.7360	182.8344	130.9246	164.7041	194.5659	131.5227	166.6889
144.1328	137.4895	137.0529	130.9246	147.4991	105.3326	169.5634	115.3143	137.0311
124.1860	170.3880	82.6312	164.7041	105.3326	241.3908	166.3743	119.7741	168.9548
191.6204	183.0033	204.5964	194.5659	169.5634	166.3743	295.2055	204.1367	202.1450
137.4102	131.6810	129.5668	131.5227	115.3143	119.7741	204.1367	157.0654	131.2182
135.0143	153.8520	139.4325	166.6889	137.0311	168.9548	202.1450	131.2182	180.2112

```
check=Q*S
```

```

check = 9x9
 140.0000 182.0000 103.0000 181.0000 135.0000 237.0000 173.0000 117.0000 ...
 160.0000 161.0000 137.0000 162.0000 154.0000 141.0000 202.0000 147.0000
 83.0000 105.0000 60.0000 122.0000 66.0000 145.0000 130.0000 94.0000
159.0000 171.0000 176.0000 176.0000 150.0000 173.0000 262.0000 181.0000
207.0000 206.0000 174.0000 201.0000 180.0000 209.0000 247.0000 171.0000
134.0000 128.0000 109.0000 120.0000 100.0000 130.0000 179.0000 142.0000
 90.0000 88.0000 124.0000 80.0000 97.0000 63.0000 150.0000 96.0000
181.0000 159.0000 183.0000 192.0000 157.0000 146.0000 251.0000 165.0000
170.0000 129.0000 174.0000 137.0000 155.0000 74.0000 203.0000 137.0000

```

```
eigS=eig(S)
```

```

eigS = 9x1
103 ×
 1.3999
 0.1684
 0.0607
 0.0430
 0.0297
 0.0175
 0.0030
 -0.0000
 0.0000

```

```

if all(eigS>0)
    disp("S in positive definite")
elseif all(eigS>=0)
    disp("S is Positive semi-definite")
else
    disp("S is Not positive semi-definite")
end

```

S is Not positive semi-definite

8. Find the pseudo inverse of A (in question 5, 6 and 7) and SVD of A.

```
%for question no 5
A=[3 3;-1 1];
psinv=pinv(A);
[U,Z,V]=svd(A);
pinvsvd=V*pinv(Z)*U';
disp(psinv);
```

```
0.1667 -0.5000
0.1667 0.5000
```

```
disp(pinvsvd);
```

```
0.1667 -0.5000
0.1667 0.5000
```

```
disp(norm(psinv - pinvsvd));
```

0

```
%for question no 6
```

```
A=randi([0,9],9,9);  
psinv=pinv(A);  
[U,Z,V]=svd(A);  
pinvsvd=V*pinv(Z)*U';  
disp(psinv);
```

0.0062	0.0312	0.0127	-0.0038	0.1311	-0.0746	0.0100	-0.0156	-0.0068
0.0670	-0.0655	-0.1204	-0.0051	0.0780	-0.0164	0.0512	-0.0149	0.0454
0.0351	0.2843	0.0662	-0.0971	-0.2055	0.2568	-0.1198	0.0571	-0.3170
-0.0790	-0.1017	-0.0257	0.1396	0.1584	-0.0420	0.0521	-0.1166	0.1135
-0.0963	0.0043	-0.0450	-0.0087	0.0401	-0.0852	0.0963	0.0424	0.0750
0.0128	0.0284	-0.0269	0.0648	-0.1017	0.0627	-0.1072	0.0890	-0.0623
0.0499	0.0313	0.1061	-0.0634	-0.2121	0.0443	-0.0021	0.1449	-0.1250
0.0190	0.0080	0.1012	-0.0750	-0.0851	0.0705	-0.1055	0.0814	-0.0289
-0.0009	-0.2433	-0.0328	0.0827	0.2389	-0.2462	0.1993	-0.2579	0.3915

```
disp(pinvsvd);
```

0.0062	0.0312	0.0127	-0.0038	0.1311	-0.0746	0.0100	-0.0156	-0.0068
0.0670	-0.0655	-0.1204	-0.0051	0.0780	-0.0164	0.0512	-0.0149	0.0454
0.0351	0.2843	0.0662	-0.0971	-0.2055	0.2568	-0.1198	0.0571	-0.3170
-0.0790	-0.1017	-0.0257	0.1396	0.1584	-0.0420	0.0521	-0.1166	0.1135
-0.0963	0.0043	-0.0450	-0.0087	0.0401	-0.0852	0.0963	0.0424	0.0750
0.0128	0.0284	-0.0269	0.0648	-0.1017	0.0627	-0.1072	0.0890	-0.0623
0.0499	0.0313	0.1061	-0.0634	-0.2121	0.0443	-0.0021	0.1449	-0.1250
0.0190	0.0080	0.1012	-0.0750	-0.0851	0.0705	-0.1055	0.0814	-0.0289
-0.0009	-0.2433	-0.0328	0.0827	0.2389	-0.2462	0.1993	-0.2579	0.3915

```
disp(norm(psinv - pinvsd));
```

4.8101e-17

```
%for question no 7
```

```
A=randi([0,9],9,7)*randi([0,9],7,9);  
psinv=pinv(A);  
[U,Z,V]=svd(A);  
pinvsvd=V*pinv(Z)*U';  
disp(psinv);
```

0.0274	-0.0007	-0.0083	-0.0039	-0.0077	-0.0121	-0.0380	0.0127	0.0134
-0.0096	0.0060	0.0218	-0.0002	-0.0084	0.0157	-0.0063	-0.0001	-0.0091
0.0346	0.0090	-0.0231	-0.0143	-0.0156	0.0030	-0.0573	0.0074	0.0288
0.0072	0.0032	-0.0199	-0.0058	0.0043	-0.0117	-0.0024	-0.0013	0.0160
-0.0452	0.0041	0.0139	0.0080	0.0131	0.0121	0.0366	-0.0111	-0.0112
0.1048	-0.0063	-0.0384	-0.0209	-0.0271	-0.0453	-0.0550	0.0205	0.0275
-0.0780	-0.0077	0.0152	0.0119	0.0500	0.0088	0.0723	-0.0205	-0.0195
-0.0560	0.0048	0.0314	0.0088	0.0098	0.0338	0.0365	-0.0146	-0.0235
0.0363	-0.0066	0.0121	0.0168	-0.0426	0.0035	-0.0157	0.0161	-0.0190

```
disp(pinvsvd);
```

0.0274	-0.0007	-0.0083	-0.0039	-0.0077	-0.0121	-0.0380	0.0127	0.0134
-0.0096	0.0060	0.0218	-0.0002	-0.0084	0.0157	-0.0063	-0.0001	-0.0091
0.0346	0.0090	-0.0231	-0.0143	-0.0156	0.0030	-0.0573	0.0074	0.0288
0.0072	0.0032	-0.0199	-0.0058	0.0043	-0.0117	-0.0024	-0.0013	0.0160
-0.0452	0.0041	0.0139	0.0080	0.0131	0.0121	0.0366	-0.0111	-0.0112
0.1048	-0.0063	-0.0384	-0.0209	-0.0271	-0.0453	-0.0550	0.0205	0.0275

```

-0.0780   -0.0077    0.0152    0.0119    0.0500    0.0088    0.0723   -0.0205   -0.0195
-0.0560    0.0048    0.0314    0.0088    0.0098    0.0338    0.0365   -0.0146   -0.0235
 0.0363   -0.0066    0.0121    0.0168   -0.0426    0.0035   -0.0157    0.0161   -0.0190

```

```
disp(norm(psinv - pinvsvd));
```

1.9668e-17

9. Generate a 5 by 3 matrix of rank 3. Using SVD find a basis for the left null space of the matrix and the null space of the matrix.

```
A=randi([0,9],5,3)*randi([0,9],3,3);
r=rank(A)
```

```
r =
3
```

```
[U,Z,V]=svd(A);
NS=V(:,r+1:end);
LNS=U(:,r+1:end);
disp(NS);
disp(LNS);
```

```
-0.5886   -0.5246
-0.4543    0.7070
-0.1200    0.0907
 0.6258   -0.1095
 0.2029    0.4526
```

```
%for verification :
norm(A*NS)<1e-10
```

```
ans = logical
1
```

```
norm(A'*LNS)<1e-10
```

```
ans = logical
1
```

10. Generate a 6 by 5 matrix of rank 4. Using SVD find a basis for all the fundamental subspaces of matrix A

```
A=randi([0,9],6,4)*randi([0,9],4,5);
r=rank(A)
```

```
r =
4
```

```
[U,Z,V]=svd(A);
CS=U(:,1:r);
RS=V(:,1:r);
NS=V(:,r+1:end);
LNS=U(:,r+1:end);
CS, RS, NS, LNS
```

```

CS = 6x4
-0.1591 -0.1783 0.0461 0.7762
-0.5145 -0.4189 0.4218 0.1971
-0.1422 -0.5218 -0.2607 -0.3933
-0.3146 -0.1085 0.4908 -0.4492
-0.6514 0.0983 -0.6740 -0.0144
-0.4081 0.7064 0.2384 -0.0447
RS = 5x4
-0.3075 0.4003 0.5547 0.6471
-0.4983 0.6100 -0.6002 -0.0750
-0.3328 -0.0023 0.1788 -0.4774
-0.3295 0.0718 0.5248 -0.5295
-0.6617 -0.6801 -0.1570 0.2595
NS = 5x1
-0.1366
0.1171
-0.7934
0.5749
0.0880
LNS = 6x2
0.5803 0.0389
-0.5745 0.1138
0.3054 0.6258
0.4739 -0.4711
-0.0535 -0.3298
0.1116 0.5130

```

```

%verification
norm(RS'*NS)<1e-10

```

```

ans = logical
1

```

```

norm(CS'*LNS)<1e-10

```

```

ans = logical
1

```

11. Solve  $9x-2y+3z=1$ ,  $4x+9y-5z=3$ ,  $6x-y-z=3$ ; using LU decomposition.

```

A=[9 -2 3;
 4 9 -5;
 6 -1 -1];
B=[1;3;3];
[L,U]=lu(A);
Y=L\B; %solving LY=B forward substitution
X=U\Y; %solving UX=Y back substitution
disp("Solution [x y z] = "),disp(X);

```

```

Solution [x y z] =
0.3226
-0.2581
-0.8065

```

12. Express the Pascal matrix of order 7 as LU using elementary matrices, by reducing it to upper triangular form manually.

```
A=pascal(7);
[L,U]=lu(A);
disp("L ="),disp(L);
```

```
L =
1.0000      0      0      0      0      0      0
1.0000  0.1667  0.5556 -1.0000  1.0000      0      0
1.0000  0.3333  0.8889 -0.8000  0.6000 -1.0000  1.0000
1.0000  0.5000  1.0000      0      0      0      0
1.0000  0.6667  0.8889  0.8000 -0.2000  1.0000      0
1.0000  0.8333  0.5556  1.0000      0      0      0
1.0000  1.0000      0      0      0      0      0
```

```
disp("U ="),disp(U);
```

```
U =
1.0000  1.0000  1.0000  1.0000  1.0000  1.0000  1.0000
0  6.0000  27.0000  83.0000  209.0000  461.0000  923.0000
0      0 -4.5000 -22.5000 -70.5000 -175.5000 -378.5000
0      0      0 -1.6667 -10.0000 -35.6667 -97.8889
0      0      0      0 -1.6667 -10.0000 -35.4444
0      0      0      0      0  0.2000  1.3333
0      0      0      0      0      0  0.0667
```

```
%for verification
norm(A-L*U)<1e-10
```

```
ans = logical
1
```

```
U=A;
n=size(A,1);
L=eye(n);
for k=1:n-1
    for i=k+1:n
        m=U(i,k)/U(k,k);
        U(i,:)=U(i,:)-m*U(k,:);
        L(i,k)=m;
    end
end
```

```
disp("L ="),disp(L);
```

```
L =
1      0      0      0      0      0      0
1      1      0      0      0      0      0
1      2      1      0      0      0      0
1      3      3      1      0      0      0
1      4      6      4      1      0      0
1      5     10     10      5      1      0
1      6     15     20     15      6      1
```

```
disp("U ="),disp(U);
```

```
U =
1      1      1      1      1      1      1
0      1      2      3      4      5      6
0      0      1      3      6     10     15
```

```
0      0      0      1      4      10     20  
0      0      0      0      1      5      15  
0      0      0      0      0      1      6  
0      0      0      0      0      0      1
```

```
norm(A-L*U)
```

```
ans =  
0
```

```
%another method  
[Pmat,L,U]=lu(A);  
norm(A - L*U)<1e-10
```

```
ans = logical  
0
```